Understanding of Non-linear Parametric Regression and Classification Models: A Taylor Series based Approach

Thomas Bocklitz¹,²

¹IPC Junior Research Group 'Statistical Modelling and Image Analysis', Institute of Physical Chemistry and Abbe Center of Photonics (IPC), Friedrich-Schiller-University, Jena, Germany
²IPHT Working Group 'Statistical Modelling and Image Analysis', Leibniz Institute of Photonic Technology (IPHT), Jena, Germany

Keywords: Non-linear Models, Taylor Series, Model Approximation, Model Interpretation.

Abstract: Machine learning methods like classification and regression models are specific solutions for pattern recognition problems. Subsequently, the patterns 'found' by these methods can be used either in an exploration manner or the model converts the patterns into discriminative values or regression predictions. In both application scenarios it is important to visualize the data-basis of the model, because this unravels the patterns. In case of linear classifiers or linear regression models the task is straightforward, because the model is characterized by a vector which acts as variable weighting and can be visualized. For non-linear models the visualization task is not solved yet and therefore these models act as 'black box' systems. In this contribution we present a framework, which approximates a given trained parametric model (either classification or regression model) by a series of polynomial models derived from a Taylor expansion of the original non-linear model's output function. These polynomial models can be visualized until the second order and subsequently interpreted. This visualization opens the ways to understand the data basis of a trained non-linear model and it allows estimating the degree of its non-linearity. By doing so the framework helps to understand non-linear models used for pattern recognition tasks and unravel patterns these methods were using for their predictions.

1 INTRODUCTION

Pattern recognition is an emerging field, which finds numerous applications in a wide range of other scientific fields, e.g. in biology and chemistry (de Sá, 2001; Bishop, 2011). In these both application fields the aim is to extract useful information like patterns out of high dimensional datasets from chemical and biological experiments (Bocklitz et al., 2014b). In these application fields often supervised machine learning methods like classification or regression approaches are used to analyze un-targeted higher-dimensional measurements, like images (Bocklitz et al., 2014a), spectra (Kemmler et al., 2010; Bocklitz et al., 2009) or time traces (Volna et al., 2016).

If the classification or regression task, which should be solved, is complicated, non-linear models are advisable. Because of the fact that biological or chemical pattern recognition tasks are typically hard to solve, non-linear models must be applied. Nevertheless, a drawback of these non-linear models is that the patterns, which the model learned, cannot be extracted and visualized easily. In this way non-linear classification and regression models work as 'black box' methods and no insight in their working wise can be gained. This is a drastic drawback of these non-linear methods, because in the application science always an interpretation of the model is needed. Such an interpretation would allow to gain new insights into the classification task or regression task, unravel pattern in the data and allow a check if the model was learning artifacts.

To solve this interpretation task two schemes were developed. One scheme is the calculation of variable importance measures, like Gini importance or permutation importance (Hapfelmeier et al., 2014), and the other scheme is the visualization of instances, which lead to an extreme prediction. Both workflows are not optimal, because the variable importance do not state, why and how a specific variable is utilized to calculate quantitatively the output. Therefore, a direct model interpretation approach is needed, which lead to a direct understanding of the non-linear model. A solution for this issue is presented in this article.

The outline of this contribution is as follows. In section 2 the Taylor series and parametric models
like classification and regression techniques are introduced. In section 3 our approximation scheme is presented and in section 4 the example datasets together with the interpretation of the approximation models with respect to the data are discussed. In section 5 the paper is summarized and an outlook is given.

2 THEORETICAL CONSIDERATIONS

2.1 Taylor Series

In this paragraph the Taylor series or Taylor expansion is introduced. A Taylor series represents a given function \( f : \mathbb{R} \to \mathbb{R} \) as an infinite sum of terms that can be calculated in a small neighborhood around a given point \( x(0) \in \mathbb{R} \). These terms contain the values of the function’s derivatives at the point \( x(0) \) and this point is called expansion point. If the infinite sum is used and it converges, the function and its Taylor series can be used interchangeable\(^1\). If only finite terms of its Taylor series are utilized an approximation of the function \( f \) can be extracted. Then the Taylor’s theorem states an estimate of the error such an approximation is featuring. The polynomial formed by taking some initial terms of the Taylor series is called a Taylor polynomial and we will stick to this term through the article. In Figure 1 Taylor polynomials of two different expansions are given, which were calculated at two different expansion points. In the upper exponential second order polynomials are used for approximation, while in the lower trace linear approximations were tested. It is clear that the Taylor polynomials approximate the function in a neighborhood of the expansion point \( x(0) \) quite well. The error of the approximation can be calculated via different error formulas related to the polynomials, which were not used in the approximation.

In the further cause of the article we need to work with high dimensional functions, which map from the \( \mathbb{R}^n \) to the real numbers and we will denote the corresponding function with \( F : \mathbb{R}^n \to \mathbb{R} \). We will denote the points of the \( \mathbb{R}^n \) in bold: \( \mathbf{x} \in \mathbb{R}^n \). The expansion point is again termed \( \mathbf{x}(0) \in \mathbb{R}^n \). The Taylor series can be calculated using the higher dimensional derivatives, e.g. Gradient and Hessian. The corresponding Taylor series (Bronstein et al., 2012) can be expressed as:

\[
F(\mathbf{x}) = T_{\mathbf{x}(0)}(\mathbf{x}) = \sum_{i=0}^{\infty} \left( \mathbf{x} - \mathbf{x}(0) \right)^{i} \cdot \nabla^{i} F|_{\mathbf{x}(0)} \cdot i!
\]

If only the constant and linear term is used a Taylor polynomial approximation results, which can be written as follows:

\[
F(\mathbf{x}) \approx T_{\mathbf{x}(0)}^{(1)}(\mathbf{x}) = F(\mathbf{x}(0)) + \left( \mathbf{x} - \mathbf{x}(0) \right) \cdot \nabla F|_{\mathbf{x}(0)}.
\]

(2)

If the quadratic term is added, a quadratic Taylor approximation is generated and can be written as:

\[
F(\mathbf{x}) \approx T_{\mathbf{x}(0)}^{(2)}(\mathbf{x}) = T_{\mathbf{x}(0)}^{(1)}(\mathbf{x}) + \frac{1}{2} \left( \mathbf{x} - \mathbf{x}(0) \right)^{T} \cdot \nabla^{2} F|_{\mathbf{x}(0)} \cdot \left( \mathbf{x} - \mathbf{x}(0) \right).
\]

(3)

In this way the function \( F \) can be approximated by a quadratic function using only the values around the expansion point \( \mathbf{x}(0) \).

2.2 Parametric Classification and Regression Models

Two important groups of machine learning methods used for pattern recognition tasks are classification and regression models. Parametric models form an important sup-group of these models and they learn an output function, e.g. the parameters of this output function, based on a given training dataset. Typically this learning involves the solving of an optimization problem in the training phase of the algorithm. After

\(^1\)The function needs to be an analytical function that this equality holds true (Bronstein et al., 2012).
this procedure is finished, the output function:

\[ F : \mathbb{R}^n \mapsto \mathbb{R} \quad (4) \]

is fixed and can be used for prediction of new measurements or instances. The prediction can be done directly (in the case of regression models) or after the application of a threshold to the output function to form a class decision in case of classification models. To derive different machine learning methods different optimization problems are stated and in turn they lead to different output functions. The output functions have in common that certain parameters are chosen beforehand (hyper-parameters) and other parameters are optimized or estimated based on the trainings dataset. Mathematically, this yields to the fact that the output function is parametrized \( F(x, p, q) \). Some of the parameters, e.g. the hyper-parameters \( q \), are fixed before training, while other parameters \( p \) have to be determined in the trainings procedure based on a given training dataset.

In the following, three examples of output functions are given together with their parameters. The output function of Fisher’s linear discriminant analysis (LDA) (Fisher, 1936), Vapnik’s support vector machines (SVM) (Cortes and Vapnik, 1995) and artificial neural networks (ANN) (Bishop, 1995) are set together in the Equation 5 to 7. Due to its linearity the output function of the LDA can be written as scalar product with a learned vector \( s \):

\[ F(x) = (x \cdot s). \quad (5) \]

The output of the LDA’s output function is subsequently converted via a threshold into a class prediction.

In contrast the output function of a SVM reads as follows:

\[ F(x) = \left( \sum_{i=1}^{N} y_i \alpha_i K(x^{(i)}, x) + b \right). \quad (6) \]

While the number of support vectors \( i \in \{1, \cdots, N\} \), the coefficients \( \alpha_i \) and the value \( b \) are optimized, the kernel function \( K \) is choose beforehand. Depending on the chosen kernel \( K \) the SVM is a linear classifier or a non-linear classifier. Another often applied regression and classification model is the ANN and its output function can be written as follows:

\[ F(x) = f^{(\prime)} \left[ \sum_{j=1}^{n} w^{(1)}_{j} f \left( \sum_{i=1}^{n} w^{(2)}_{ij} x^{(i)} + w^{(3)}_{j} \right) + w^{(0)} \right]. \quad (7) \]

In this formula \( f, f^{(\prime)} \) are the activation functions of hidden and output layer. The number of neurons are \( n, n_{H2} \). These values are the hyper-parameter, while the weights \( w^0_{ij}, w^1_{ij} \) and the biases \( w^0_{10}, w^1_{1j} \) are learned. These latter parameters are optimized while training to minimize the summed error of all trainings instances \( E = \sum_{i=1}^{n} E_i \). The error of every individual pattern is back propagated from layer to layer and the derivatives of the error function with respect to the weights and biases in the network is calculated (Bishop, 1995; Rumelhart et al., 1986). Finally, the weights and biases are updated accordingly.

### 3 PROPOSED METHOD

In order to get an insight into the patterns a non-linear model is used for prediction, we combine the aforementioned two concepts. Basically we generate a quadratic approximation of the non-linear machine learning model (regression or classification model), which was initially used for pattern recognition. We utilized a Taylor polynomial until the second order (see Equation 3). If the linear part of the second order Taylor polynomial is explicitly written, it looks like

\[ \left( x - x^{(0)} \right) \cdot \nabla F(x^{(0)}) = \sum_{i=1}^{n} \left( x_i - x^{(0)}_i \right) \cdot \nabla \left( F(x^{(0)}) \right)_i \]

and can be understood as a variable weighting. The value of the Gradient \( \nabla F(x^{(0)}) \) represents the weight of the variables. The Equation 8 is similar to output function of the LDA (Equation 5). A similar interpretation as for the Gradient holds true for the quadratic term and it reads (without the 1/2 factor)

\[ \left( x - x^{(0)} \right)^T \nabla^2 F(x^{(0)}) \left( x - x^{(0)} \right) = \sum_{i=1}^{n} \sum_{j=1}^{n} \left( x_i - x^{(0)}_i \right) \cdot \left( \nabla^2 F(x^{(0)}) \right)_{i,j} \left( x_j - x^{(0)}_j \right). \quad (9) \]

The advantage of this approximation is that we can quantify the degree of non-linearity of the original non-linear model by comparing the prediction of the original model with the predictions of approximations with different degree. If the prediction of an approximation is worse compared with the original model, the non-linearity is at least higher as the approximation degree \( n \). This fact results from the Taylor’s rest formula, which state that the rest term is

\[ O \left( \left| x - x^{(0)} \right|^{(n+1)} \right). \quad (10) \]

If the approximation performance in terms of the model prediction, e.g. either accuracy or Root-Mean-Squared-Error (RMSE), is acceptable, the approximation can be used instead of the original model. The
The range of acceptable performance of the model can only be discussed in terms of the application scenario and is not further discussed here. If only a model up to the second order is needed, e.g. its performance is sufficient, the quadratic part and the linear part of the model can be visualized and subsequently interpreted.

The visualization of the approximation can be done by plotting the Gradient of the model, e.g. the linear part of the approximation, and the Hessian, e.g. the quadratic part of the approximation, in false colors. The Gradient can be interpreted due to Equation 2 and Equation 8 as a variable weighting. Additionally, the sign and its magnitude can be interpreted, which is an advantage over any variable importance score. Beside this linear part of the approximation also the quadratic part, e.g. the Hessian, can be visualized and interpreted. Due to Equation 3 and Equation 9 the values of the Hessian on the main diagonal correspond to pure quadratic dependencies of the output function on the respective variable, while the off-diagonal elements belong to dependencies of the output function on variable combinations. The magnitude and sign of the Hessian values can be interpreted in a similar way as above for the Gradient.

4 EXPERIMENTAL RESULTS AND DISCUSSIONS

4.1 Datasets

We utilized two datasets respectively models to demonstrate the developed approximation framework. We used a low dimensional dataset for the demonstration of the approximation of classification models and a high dimensional dataset for the demonstration of the approximation of regression models.

The classification will be demonstrated on a subset of Fisher’s Iris flower dataset (Fisher, 1936) and we used the version shipped with the R package ‘MASS’ (Venables and Ripley, 2002). This dataset consists of 4 variables (the length and the width of the sepals and petals, in centimeters) to discriminate three species of Iris (Iris setosa, Iris virginica and Iris versicolor). We removed the species Iris setosa from the dataset to form a binary classification task. We solved this classification task using a 3-layer feed-forward artificial neural network implemented using the ‘nnet’ package (Venables and Ripley, 2002), which is called Iris-ANN from here on. The hyper-parameters were a quadratic error function, a linear output of the output layer and there were 4 input neurons, 2 hidden neurons and one output neuron. The group Iris virginica was coded with 1, while the group Iris versicolor was coded with 0.

The dataset and model used to demonstrate the approximation of a regression model was published in reference (Bocklitz et al., 2009). In this publication a ANN was trained to highlight the cell nucleus and the model is called DNA-ANN from here on. It was trained using Raman spectra of cells exhibiting a strong DNA/RNA contribution. The model was using a principal component analysis (PCA) for dimension reduction to 60 PCs, which were used for training the DNA-ANN. Ten hidden neurons and one linear output neuron were utilized. The validation in reference (Bocklitz et al., 2009) was done based on visual comparison of the output of the DNA-ANN (Figure 2) with images of Hematoxylin and Eosin stained cells (Figure 3). The question arose, which patterns in the spectroscopic data, e.g. Raman bands, were used to...
calculate the DNA-ANN output. With this information the model could be understood and the Figure 2 can be interpreted accordingly.

4.2 Software

All computations were done in the free programming environment R using the packages ’MASS’, ’nnet’ and ’numDeriv’.

4.3 Results – Classification Technique

In order to approximate a given classifier we first trained an ANN based on the Iris dataset with only one output neuron (Iris-ANN). The coefficients of the approximation of the Iris-ANN are calculated using Equation 3. Here the trained Iris-ANN was approximated by a second order Taylor polynomial \( T^{(2)}_{x(0)}(x) \), which was expanded around the mean of the reduced Iris dataset (see Equation 12). We also substitute the difference \( x - x^{(0)} \) by \( \Delta x \):

\[
\Delta x = x - x^{(0)}. \tag{11}
\]

For the reduced Iris data set this equation reads as follows:

- \( \Delta x = x - x^{(0)} \)
- \( 6.262 \) sepal length
- \( 2.872 \) sepal width
- \( 4.906 \) petal length
- \( 1.676 \) petal width

In order to extract the Gradient and the Hessian from the given non-linear model two possibilities arise. First, the analytical derivatives or numerical estimates of the derivatives can be utilized. Both methods are suitable, but care has to be taken to include the dimensional reduction, converting functions and/or scaling steps, if the analytical formulas are used. The numerical derivatives already include all three steps, if the analytical formulas are used. The numerical derivatives can be utilized. Both methods are suitable, but care has to be taken to include the dimensional reduction, converting functions and/or scaling steps, if the analytical formulas are used.

The approximation of the Iris-ANN is called \( P^{(2)}_{Iris} \) for clarity reasons. The corresponding coefficients of the approximation \( P^{(2)}_{Iris} \) are given in Equation 13:

\[
P^{(2)}_{Iris}(\Delta x) = 0.46 + \begin{pmatrix}
-1.82 \\
-3.12 \\
5.17 \\
6.29
\end{pmatrix} \cdot \Delta x + \frac{1}{2} \Delta x^T \begin{pmatrix}
0.98 & 1.56 & -2.54 & -3.35 \\
1.56 & 2.89 & -4.26 & -5.74 \\
-2.54 & -4.26 & 7.23 & 5.47 \\
-3.35 & -5.74 & 5.47 & 11.42
\end{pmatrix} \Delta x. \tag{13}
\]

The classification results on the training dataset are summarized in Table 1 for the Iris-ANN and in Table 2 for the approximation \( P^{(2)}_{Iris} \). The results of the classifier \( P^{(2)}_{Iris} \) (5 errors) are not as exact as the results of the Iris-ANN (1 error), but the \( P^{(2)}_{Iris} \) approximation is interpretable and features only a low degree of non-linearity. From the Gradient values (Equation 13) it is clear that an increased sepal length and width is an indicator for Iris versicolor, because it was coded with zero in the training phases. Petal length and width are linear important for the Iris virginica group. The Hessian can be interpreted in the same manner. All variables are quadratically linked to the Iris virginica group, while combination of variables are negatively correlated with the Iris virginica group. The large error rate might be attributed to a higher degree of non-linearity of the Iris-ANN or that the Iris-ANN features less parameter compared to the \( P^{(2)}_{Iris} \) approximation.

<table>
<thead>
<tr>
<th>predicted classes</th>
<th>true classes</th>
</tr>
</thead>
<tbody>
<tr>
<td>versicolor</td>
<td>49 0</td>
</tr>
<tr>
<td>virginica</td>
<td>1 50</td>
</tr>
</tbody>
</table>

Table 1: Confusion table of the Iris-ANN model.

<table>
<thead>
<tr>
<th>predicted classes</th>
<th>true classes</th>
</tr>
</thead>
<tbody>
<tr>
<td>versicolor</td>
<td>45 0</td>
</tr>
<tr>
<td>virginica</td>
<td>5 50</td>
</tr>
</tbody>
</table>

Table 2: Confusion table of the \( P^{(2)}_{Iris} \) model.

4.4 Results – Regression Technique

To prove the approximations and visualization approach for regression techniques, we also performed a second order approximation of the described DNA-ANN model published in (Bocklitz et al., 2009). The expansion point was the dataset mean and we termed the second order approximation \( P^{(2)}_{DNA} \). First, we checked the quality of the approximation. To do so, we compared the output of the DNA-ANN with the output of the \( P^{(2)}_{DNA} \) approximation. We visualized both outputs in Figure 4. The output of both models was sorted according to the DNA-ANN output, which forms a sigmoidal shaped curve. The difference between both outputs is given in green at the bottom of Figure 4. It can be seen at the edges around 0 and around 8000, that only for extreme values a larger er-
The DNA-ANN output is visualized together with the output of the $P_{DNA}^{(2)}$ approximation. In the lower part the difference of both outputs is plotted. The approximation quality is good as the RMSE is only 0.0019.

Due to the low RMSE of only 0.0019, the quadratic approximation can be used instead of the original non-linear regression model. Because it is composed of a linear and a quadratic part in a sum, we can investigate the linear and quadratic behavior separately. The linear part of the approximation is plotted in Figure 5. This figure is composed of the mean (upper panel) and the Gradient (lower panel). The false color within the mean (upper panel) represents again the values of the Gradient. Positive values in the Gradient can be interpreted that they are positively contributing to the model’s output with its value as weight. Negative values are negatively used within the output of the model. For example the sharp feature at 785 cm$^{-1}$ marks a vibration of DNA/RNA and this feature is positively correlated with the DNA-ANN’s output, which indicate a correct interpretation of the DNA-ANN.

The quadratic term can be also interpreted. The Hessian is visualized in Figure 6 and its interpretation can be done like in the case of the classifier above. A positive or negative value on the main diagonal means that the quadratic value of the corresponding variable is positively or negatively connected with the output of the DNA-ANN. This connection strength is represented by the value itself. An off-diagonal value is linked with variable combinations, which then characterizes a positive or negative output, depending on the sign (and magnitude) of the Hessian value at the specific off-diagonal position. This interpretation goes beyond variable/feature importance measures, because the magnitude of the variable’s influence on the output is estimated and can be subsequently interpreted. This interpretation possibility leads to an understanding of the DNA-ANN.
5 CONCLUSION

In this contribution we presented a framework, which allows the interpretation of patterns in the data, which a parametric non-linear classification or regression model was using for modeling. This framework is working based on a Taylor expansion of the learned output function of the respective model. This expansion leads to a series of polynomial models (classifiers, regressors), which can be used to understand the non-linearity of a given non-linear model. A further advantage of these polynomial approximations is the fact that the linear and quadratic part can be visualized. By doing so, patterns in the data, which were used in the modeling by the non-linear model, can be elucidated. This approach can be used to extract, which variable or variable combinations are important to predict a special class or which are positively/negatively connected with the output of a regression model. Nevertheless, the interpretation goes beyond, because the magnitude of the variable influence on the output is estimated and can be interpreted. This interpretation possibility is advancement over variable/feature importance measures, which only indicate important variables but not their specific, quantitative influence on the output. With this framework non-linear models can be understood and they are not working as 'black box' systems anymore.

ACKNOWLEDGEMENTS

The funding of the Leibniz association via the ScienceCampus 'InfectoOptics' for the project 'BLOODi', the funding of the DFG for the project 'BO 4700/1' and funding of the BMBF for the project URO-MDD (FKZ 03ZZ0444J) are highly appreciated.

REFERENCES